What is claimed is:

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1. A method for supporting a data exchange between terminal equipment and a mobile communication network via a mobile terminal, said method comprising at said mobile terminal:

receiving from said terminal equipment a request to establish a connection to said mobile communication network for exchanging data;

forwarding said request to said mobile communication network; and

in case a failure occurs concerning said requested connection and an indication of a cause of said failure is received from said mobile communication network, forwarding said indication to said terminal equipment.

- 2. The method according to claim 1, wherein said failure is a failure resulting in a rejection of said request to said mobile communication network to establish a connection, said indication being an indication of a cause of said rejection.
- 25 3. The method according to claim 1, wherein said failure is a failure resulting in a release of a connection established between said mobile terminal and said mobile communication network upon said request to establish a connection, said indication being an indication of a cause of said release.
 - 4. The method according to claim 1, further comprising at said terminal equipment receiving said indication of a cause of a failure from said mobile terminal and

presenting a corresponding information to a user of said terminal equipment.

- 5. The method according to claim 1, further comprising at said terminal equipment receiving said indication of a cause of a failure from said mobile terminal and storing said indication for further use.
- 6. The method according to claim 1, wherein said
 terminal equipment is connected to said mobile
 terminal by a point-to-point protocol connection and
 wherein said mobile terminal forwards said indication
 of a cause of a failure in a data field of a link
 control protocol packet.

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- 7. A mobile terminal comprising:
 - a transceiver enabling an exchange of signals with a mobile communication network;
 - an interface enabling an exchange of signals with other devices; and
 - a processing component for receiving from terminal equipment via said interface a request to establish a connection to a mobile communication network for exchanging data, for forwarding said request to a mobile communication network via said transceiver, and in case a failure occurs concerning said connection and an indication of a cause of said failure is received from said mobile communication network, for forwarding said indication to said terminal equipment.
- 8. Terminal equipment comprising:

an interface enabling an exchange of signals with other devices; and

a processing component for requesting a mobile terminal via said interface to establish a connection to a mobile communication network, for receiving from a mobile terminal an indication of a cause of a failure concerning a requested connection and for processing a received indication of a cause of a failure.

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- 9. Terminal equipment according to claim 8, further

 comprising a user interface, wherein said processing component is enabled to process a received indication of a cause of a failure by presenting a corresponding information to a user via said user interface.
- 15 10. Terminal equipment according to claim 8, further comprising a storing component, wherein said processing component is enabled to process a received indication of a cause of a failure by storing said received indication in said storing component for a later evaluation.
 - 11. A system comprising a mobile communication network, a mobile terminal and terminal equipment,

said mobile terminal including:

a transceiver enabling an exchange of signals with said mobile communication network;

an interface enabling an exchange of signals with said terminal equipment; and

a processing component for receiving from terminal equipment via said interface a request to establish a connection to a mobile communication network for exchanging data, for forwarding said request to a mobile communication network via said transceiver, and in case a failure occurs concerning said

connection and an indication of a cause of said failure is received from said mobile communication network, for forwarding said indication to said terminal equipment, and

said terminal equipment including:

an interface enabling an exchange of signals with said mobile terminal; and

a processing component for requesting a mobile terminal via said interface to establish a connection to a mobile communication network, for receiving from a mobile terminal an indication of a cause of a failure concerning a requested connection and for processing a received indication of a cause of a failure.

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12. A software program product in which a software code for supporting a data exchange between terminal equipment and a mobile communication network via a mobile terminal is stored, said software code realizing the following steps when running in a processing component of a mobile terminal:

receiving from a mobile communication network an indication of a cause of a failure concerning a connection which has been requested by terminal equipment via said mobile terminal; and

forwarding said indication to said terminal equipment.